

EXIT DISTRIBUTIONS FOR THE BROWNIAN MOTION IN SIMPLY CONNECTED PLANAR DOMAINS

M.E. GAGEONEA¹ M.N. PASCU²

Abstract: *We use the conformal invariance of Brownian motion to compute the exit distribution of the Brownian motion from a simply connected planar domain in terms of the conformal map between the unit disk and given domain.*

Key words: *Brownian motion, exit distribution, Poisson kernel.*

* Transilvania University of Brasov.